

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: January 31, 2017

View Date: February 7, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	1,794.730	Local	1.000000	1,794.73	1.000000	1,794.73	0.00	0.00
			Base	1.000000	1,794.73	1.000000	1,794.73	0.00	0.00

US DOLLAR Total		1,794.730	Local		1,794.73		1,794.73	0.00	0.00
			Base		1,794.73		1,794.73	0.00	0.00

CASH Total		1,794.730	Base		1,794.73		1,794.73	0.00	0.00
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

912796JA8	WI TREASURY SEC 02/17 0.00000				0.565	02 Feb 2017			
	40,000,000.000	Local	99.998500	39,999,400.00	99.998500	39,999,400.00	0.00		3.28
		Base	99.998500	39,999,400.00	99.998500	39,999,400.00	0.00		3.28

912796JE0	TREASURY BILL 03/17 0.00000				0.51	02 Mar 2017			
	40,000,000.000	Local	99.953459	39,981,383.61	99.953459	39,981,383.61	0.00		3.28
		Base	99.953459	39,981,383.61	99.953459	39,981,383.61	0.00		3.28

912796JJ9	TREASURY BILL 03/17 0.00000				0.51	30 Mar 2017			
	75,000,000.000	Local	99.917772	74,938,329.17	99.917772	74,938,329.17	0.00		6.15
		Base	99.917772	74,938,329.17	99.917772	74,938,329.17	0.00		6.15

912796JP5	TREASURY BILL 04/17 0.00000				0.5	27 Apr 2017			
	90,000,000.000	Local	99.877196	89,889,476.39	99.877196	89,889,476.39	0.00		7.38
		Base	99.877196	89,889,476.39	99.877196	89,889,476.39	0.00		7.38

912796JX8	TREASURY BILL 06/17 0.00000				0.515	22 Jun 2017			
	50,000,000.000	Local	99.804245	49,902,122.50	99.789000	49,894,500.00	-7,622.50		4.10
		Base	99.804245	49,902,122.50	99.789000	49,894,500.00	-7,622.50		4.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796KB4	TREASURY BILL 07/17 0.00000					0.533	20 Jul 2017		
	40,000,000.000	Local		99.748965	39,899,585.83	99.706700	39,882,680.00	-16,905.83	3.27
		Base		99.748965	39,899,585.83	99.706700	39,882,680.00	-16,905.83	3.27
912796KG3	TREASURY BILL 02/17 0.00000					0.42	09 Feb 2017		
	40,000,000.000	Local		99.990667	39,996,266.67	99.990667	39,996,266.67	0.00	3.28
		Base		99.990667	39,996,266.67	99.990667	39,996,266.67	0.00	3.28
912796KH1	TREASURY BILL 02/17 0.00000					0.5	16 Feb 2017		
	30,000,000.000	Local		99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.46
		Base		99.979167	29,993,750.00	99.979167	29,993,750.00	0.00	2.46
912796KJ7	TREASURY BILL 02/17 0.00000					0.45	23 Feb 2017		
	45,000,000.000	Local		99.972500	44,987,625.00	99.972500	44,987,625.00	0.00	3.69
		Base		99.972500	44,987,625.00	99.972500	44,987,625.00	0.00	3.69
912796KM0	TREASURY BILL 03/17 0.00000					0.47	09 Mar 2017		
	105,000,000.000	Local		99.951357	104,948,925.00	99.951357	104,948,925.00	0.00	8.61
		Base		99.951357	104,948,925.00	99.951357	104,948,925.00	0.00	8.61
912796KN8	TREASURY BILL 03/17 0.00000					0.485	16 Mar 2017		
	40,000,000.000	Local		99.942069	39,976,827.78	99.942069	39,976,827.78	0.00	3.28
		Base		99.942069	39,976,827.78	99.942069	39,976,827.78	0.00	3.28
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
	10,000,000.000	Local		99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.82
		Base		99.928445	9,992,844.45	99.928445	9,992,844.45	0.00	0.82
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
	25,000,000.000	Local		99.915194	24,978,798.61	99.915194	24,978,798.61	0.00	2.05
		Base		99.915194	24,978,798.61	99.915194	24,978,798.61	0.00	2.05
912796KU2	TREASURY BILL 05/17 0.00000					0.496	04 May 2017		
	40,000,000.000	Local		99.873244	39,949,297.78	99.871100	39,948,440.00	-857.78	3.28
		Base		99.873244	39,949,297.78	99.871100	39,948,440.00	-857.78	3.28
912796KZ1	TREASURY BILL 05/17 0.00000					0.495	18 May 2017		
	25,000,000.000	Local		99.854250	24,963,562.50	99.852000	24,963,000.00	-562.50	2.05
		Base		99.854250	24,963,562.50	99.852000	24,963,000.00	-562.50	2.05

Holdings

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STATE OF ARIZONA

FUND: ATZG



STATE STREET

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Base Currency: USD - US DOLLAR								
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	% Curr % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.48	01 Feb 2017	
	100,000,000.000	Local	100.000000	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	8.21
		Base	100.000000	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	8.21
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017	
	1,701,491.760	Local	100.000000	1,701,491.76	1,701,491.76	100.000000	1,701,491.76	0.14
		Base	100.000000	1,701,491.76	1,701,491.76	100.000000	1,701,491.76	0.14
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017	
	4,375,539.210	Local	100.000000	4,375,539.21	4,375,539.21	100.000000	4,375,539.21	0.36
		Base	100.000000	4,375,539.21	4,375,539.21	100.000000	4,375,539.21	0.36
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017	
	5,653,322.460	Local	100.000000	5,653,322.46	5,653,322.46	100.000000	5,653,322.46	0.46
		Base	100.000000	5,653,322.46	5,653,322.46	100.000000	5,653,322.46	0.46
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.52	01 Feb 2017	
	100,000,000.000	Local	100.000000	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	8.21
		Base	100.000000	100,000,000.00	100,000,000.00	100.000000	100,000,000.00	8.21
930ABD003	FIDELITY INVESTMENTS MONEY					0.35	01 Feb 2017	
	40,069,030.600	Local	100.000000	40,069,030.60	40,069,030.60	100.000000	40,069,030.60	3.29
		Base	100.000000	40,069,030.60	40,069,030.60	100.000000	40,069,030.60	3.29
978UHK000	DAIWA CAPITAL MARKETS REPO					0.6	01 Feb 2017	
	200,000,000.000	Local	100.000000	200,000,000.00	200,000,000.00	100.000000	200,000,000.00	16.41
		Base	100.000000	200,000,000.00	200,000,000.00	100.000000	200,000,000.00	16.41
979QHR003	SOUTH STREET REPO					0.67	01 Feb 2017	
	4,810,885.720	Local	100.000000	4,810,885.72	4,810,885.72	100.000000	4,810,885.72	0.39
		Base	100.000000	4,810,885.72	4,810,885.72	100.000000	4,810,885.72	0.39
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Feb 2017	
	2,411,999.470	Local	100.000000	2,411,999.47	2,411,999.47	100.000000	2,411,999.47	0.20
		Base	100.000000	2,411,999.47	2,411,999.47	100.000000	2,411,999.47	0.20
US DOLLAR Total								
	1,154,022,269.220	Local		1,153,420,464.51			1,153,394,515.90	94.66
		Base		1,153,420,464.51			1,153,394,515.90	94.66

& Issue has redenominated but Local is not converted

Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

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STATE OF ARIZONA
FUND: ATZG
View Date: February 7, 2017



STATE STREET

As of: January 31, 2017

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH EQUIVALENT Total								
	1,154,022,269.220	Base		1,153,420,464.51		1,153,394,515.90	-25,948.61	94.66
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
912828J35	US TREASURY N/B 02/17 0.5				0.5	28 Feb 2017		
	20,000,000.000	Local	99.998999	19,999,799.74	99.998999	19,999,799.74	0.00	1.64
		Base	99.998999	19,999,799.74	99.998999	19,999,799.74	0.00	1.64
912828K66	US TREASURY N/B 04/17 0.5				0.5	30 Apr 2017		
	25,000,000.000	Local	100.003599	25,000,899.87	100.003599	25,000,899.87	0.00	2.05
		Base	100.003599	25,000,899.87	100.003599	25,000,899.87	0.00	2.05
912828MD9	US TREASURY N/B 12/16 3.25				3.25	31 Dec 2016		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828WH9	US TREASURY N/B 05/17 0.875				0.875	15 May 2017		
	20,000,000.000	Local	100.089410	20,017,881.94	100.078100	20,015,620.00	-2,261.94	1.64
		Base	100.089410	20,017,881.94	100.078100	20,015,620.00	-2,261.94	1.64
US DOLLAR Total								
	65,000,000.000	Local		65,018,581.52		65,016,319.61	-2,261.91	5.34
		Base		65,018,581.52		65,016,319.61	-2,261.91	5.34
FIXED INCOME Total								
	65,000,000.000	Base		65,018,581.52		65,016,319.61	-2,261.91	5.34

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund

FUND Total								
		1,219,024,063.950	Base	1,218,440,840.76		1,218,412,630.24	-28,210.52	100.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

Currency Summary

As of: January 31, 2017

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: February 7, 2017



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,794.730	Local	1,794.73	1,794.73	0.00	0.00		0.00
		Base	1,794.73	1,794.73	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,154,022,269.220	Local	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61		-25,948.61
		Base	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
FIXED INCOME								
	65,000,000.000	Local	65,018,581.52	65,016,319.61	5.34	-2,261.91		-2,261.91
		Base	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
US DOLLAR Total								
	1,219,024,063.950	Local	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52		-28,210.52
		Base	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52
FUND Total								
	1,219,024,063.950	Base	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52

Holdings

Asset Summary

As of: January 31, 2017

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,794.730	1,794.73	1,794.73	0.00	0.00	0.00	0.00
CASH Total	1,794.730	1,794.73	1,794.73	0.00	0.00	0.00	0.00

Holdings

Asset Summary

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STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
CASH EQUIVALENT Total							
	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61

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Asset Summary

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Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
FIXED INCOME Total	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91

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Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
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FUND Total	1,219,024,063.950	1,218,440,840.76	1,218,412,630.24	100.00	-28,210.52	0.00	-28,210.52

Holdings

Fund Summary

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Base Currency: USD - US DOLLAR							
Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	1,794.730	1,794.73	1,794.73	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT	1,154,022,269.220	1,153,420,464.51	1,153,394,515.90	94.66	-25,948.61	0.00	-25,948.61
					0.00 GN	0.00 GN	0.00 GN
					-25,948.61 LS	0.00 LS	-25,948.61 LS
FIXED INCOME	65,000,000.000	65,018,581.52	65,016,319.61	5.34	-2,261.91	0.00	-2,261.91
					0.03 GN	0.00 GN	0.03 GN
					-2,261.94 LS	0.00 LS	-2,261.94 LS
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FUND Total	0.000	1,219,024,063.950	1,218,440,840.76	100.00	-28,210.52	0.00	-28,210.52
					0.03 GN	0.00 GN	0.03 GN
					-28,210.55 LS	0.00 LS	-28,210.55 LS